



HAZELNUT APPLICATION FRAMEWORK-SYSTEM OPERATION MODEL

**FIG. 1**

EBS TRADER - PHORSE20CITO 25 MILLION USD0??/?? CAD

GENERAL TRADE CHAT VIEW GO TO HELP

STATUS TIME TRADER BANK INSTRUMENT IDEAL

CONTACTING 13:35:33 peter0 CITO SPOT REQUEST 2.5 mil USD.cad

PICKUP? 13:36:12 peter0 CITO SPOT CAN | QUOTE 3.200 mil JPY usdJPY

CONTACTING 13:35:23 peter0CITO SPOT AMOUNT CCY PAIR VAL DATE: BID OFFER:

2.5 USD.cad 30 AUG 2000

PICKUPCHATHOLDTRANSFERSELLRFQCALLOUTBUYCANCELCLEARALLOFFALL

INCOMING CONVERSATIONS

17/19 13.34.54 PETER0CITO CONVERSATION STARTED BY PETER0CITO

MESSAGE

LOGOUT

ABOUT

CHAT

ADDRESS BOOK

CHAT ARCHIVE

EBS RATES

DEAL LOG

PREFERENCES

104

114

106

108

110

112

114

116

100

PICKUPCLEARTRANSFERCHAT

r.EBS RATES

06:35 09/08 0.8897	0.8700	??	??
06:35 09/08 0.8697	GIVEN		
06:35 09/08 0.8697	PAID		
62 16	32 20	1.7304	20
06:35 09/08 92.23	GIVEN	06:35 09/08 1.7807	GIVEN
06:35 09/08 92.17	PAID	06:35 09/08 1.7800	PAID
1.54 85	88	98	99
06:35 09/08 1.5438	GIVEN	06:35 09/08 106.02	GIVEN
06:35 09/08 1.5487	PAID	06:35 09/08 106.98	PAID
60	10	30	45
06:35 09/08 0.61180	GIVEN	06:35 09/08 1.4238	GIVEN
06:35 09/08 0.61190	PAID	06:35 09/08 1.4285	PAID

NEW MESSAGE FROM PETER0CITO 13:36:12

WARNING APPLET WINDOW

FIG. 2

EBS TRADER - PHORSE2@CITO 25 MILLION USD0??/?? CAD

GENERAL TRADE CHAT VIEW GO TO HELP

STATUS TIME TRADER BANK INSTRUMENT DEAL

CONTACTING 13:36:12 peter@CITO SPOT

PICKUP? 13:36:12 peter@CITO SPOT CAN I QUOTE 3.200 mil JPY usdJPY

LOGOUT

ABOUT

CHAT

ADDRESS BOOK

CHAT ARCHIVE

EBS RATES

DEAL LOG

PREFERENCES

CONTACTING 13:35:23 peter@CITO SPOT AMOUNT CCY PAIR VAL DATE: BID OFFER:  
2.5 USD.cad 30 AUG 2000

PICKUP|CHAT|HOLD|TRANSFER

SELL

RFQ

CALLOUT|BUY

CANCEL|CLEAR|ALL|OFF|ALL

1. PETER@CITO

TIME FROM MESSAGE

13:34:54 YOU CONVERSATION STARTED BY PHORSE2@CITO

13:35:23 YOU HI CAN YOU DO GBP 2.5 mil SPOT PLS

13:35:29 PETER@CITO PICKED UP BY PETER@CITO

SEND|ATTACH|OPEN|TRANSFER|BELL|RFQ|INVITE

CHAT

2. PETER@CITO

TIME FROM MESSAGE

13:34:56 PETER@CITO CONVERSATION STARTED BY PHORSE2@CITO

13:35:23 PETER@CITO WHAT ABOUT JPY 3.2 mil SPOT

SEND|ATTACH|OPEN|TRANSFER|BELL|RFQ|INVITE

CHAT

NEW MESSAGE FROM PETER@13:36:12

WARNING APPLETT WINDOW

102

110

106

114

108

116

100

FIG. 3

GENERAL TRADE CHAT VIEW GO TO HELP									
STATUS		TIMETRADE/BANK		INSTRUMENT		DEAL			
CONTACTING 13:35:23		peter@		CITQ SPOT		REQUEST 2.5 mil USD.cad			
PICKUP?		13:36:12		peter@		CAN I QUOTE 5 mil EUR.usd			
QUOTE?		13:37:43		peter@		CAN I QUOTE 32 mil JPY.usdJPY			
I BOUGHT		13:38:55		jc@		CHMN FORWARD			
NOTHING DONE		13:39:01		jim@		UBSN FORWARD			
DEAL?		13:39:00		phil@		CITQ FORWARD			
CONTACTING 13:35:23		peter@		CITQ SPOT		AMOUNT		CCT PAIR	
						2.5		USD.cad 30 AUG 2000	
								VAL DATE: BD OFFER: DEAL:	
ABOUT		PICKUP		CHAT		HOLD		TRANSFER	
								SELL	
								RFQ	
								CALLOUT	
								BUY	
								CANCEL	
								CLEAR	
								ALLOFF	
								ALL	

FIG. 4

GENERAL TRADE CHAT VIEW GO TO HELP									
STATUS		TIMETRADE/BANK		INSTRUMENT		DEAL			
CONTACTING 13:35:23		peter@		CITQ SPOT		REQUEST 2.5 mil USD.cad			
PICKUP?		13:36:12		peter@		CAN I QUOTE 5 mil EUR.usd			
WAITING ACCEPT		13:37:43		peter@		CAN I QUOTE 3200 mil JPY.usdJPY			
I BOUGHT		13:38:55		jc@		CHMN FORWARD			
NOTHING DONE		13:39:01		jim@		UBSN FORWARD			
DEAL?		13:39:00		phil@		CITQ FORWARD			
CONTACTING 13:35:23		peter@		CITQ SPOT		AMOUNT		CCT PAIR	
						3200JPY USD		JPY 31 AUG 2000 105.9	
								VAL DATE: BD OFFER: DEAL:	
ABOUT		QUOTE		CHAT		HOLD		FORWARD	
								SELL	
								RFQ	
								CALLOUT	
								BUY	
								NOTHING	
								CLEAR	
								ALLOFF	
								ALL	

FIG. 5

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GENERAL TRADE CHAT VIEW GO TO HELP										
STATUS TIME TRADER/BANK INSTRUMENT IDEAL										
CONTACTING 13:35:23 peter@ CITQ SPOT I REQUEST 2.5 mil USD.cad										
PICKUP? 13:36:12 peter@ CITQ SPOT CAN I QUOTE 5 mil EUR.usd										
WAITING ACCEPT 13:37:43 peter@ CITQ SPOT CAN I QUOTE 32 mil JPY usdJPY										
I BOUGHT 13:38:55 jc@ CHMN FORWARD I BOUGHT 100mil USDA.ipv 3m OVER AUG 25 00@54.4										
NOTHING DONE 13:39:01 jim@UBSN FORWARD NOTHING DONE ON MY 83.88 FOR 180.33mil EUR.usd 17d OVER AUG 25 00										
13:39:00 phil@CITQ FORWARD cply QUOTED 14.50 15.25 FOR 3.000 JPY USD ipv 3m/6m OVER 28 NOV 00										
13:38:55 jc@ CHMN FORWARD N'r amt. 100 N'r SPOT 29 AUG 00 LHS SPOT ALL IN: DEAL: Far amt. 100 usdJPY For 3 MOUNTH 29 NOV 00 54.4 105.98 108.425 54.4										
LOGOUT		PICKUP		CHAT	HOLD	TRANSFER	SELL	RFQ	CALLOUT	BUY
ABOUT		CANCEL		CLEAR		ALL		OFF		ALL

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FIG. 6

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GENERAL TRADE CHAT VIEW GO TO HELP										
STATUS TIME TRADER/BANK INSTRUMENT IDEAL										
CONTACTING 13:35:23 peter@ CITQ SPOT I REQUEST 2.5 mil USD.cad										
PICKUP? 13:36:12 peter@ CITQ SPOT CAN I QUOTE 5 mil EUR.usd										
QUOTE? 13:37:43 peter@ CITQ SPOT CAN I QUOTE 3200 mil JPY usdJPY										
I BOUGHT 13:38:55 jc@ CHMN FORWARD I BOUGHT 100mil USDA.ipv 3m OVER AUG 25 00@54.4										
NOTHING DONE 13:39:01 jim@UBSN FORWARD NOTHING DONE ON MY 83.88 FOR 180.33mil EUR.usd 17d OVER AUG 25 00										
13:39:00 phil@CITQ FORWARD cply QUOTED 14.50 15.25 FOR 3.000 JPY USD ipv 3m/6m OVER 28 NOV 00										
QUOTE? 13:37:43 peter@CITQ SPOT AMOUNT CCY PAIR VAL DATE: BID OFFER: DEAL: MUST HAVE BID OR OFFER 132000 USD.cad 30 AUG 2000 105.9 105.-										
LOGOUT		QUOTE		CHAT	HOLD	FORWARD	SELL	RFQ	CALLOUT	BUY
ABOUT		NOTHING		CLEAR		ALL		OFF		ALL

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FIG. 7

120 122 124 126 128

GENERAL	TRADE	CHAT	VIEW	GO TO	HELP
STATUS TIME TRADER/BANK INSTRUMENT IDEAL					
LOGOUT	CONTACTING	13:35:23	peter@	CITQ	SPOT
	PICKUP?	13:36:12	peter@	CITQ	SPOT
	WAITING ACCEPT	13:37:43	peter@	CITQ	SPOT
	I BOUGHT	13:38:55	ic@	CHMN	FORWARD
	NOTHING DONE	13:39:01	jim@UBSN	FORWARD	
		13:39:00	phil@CITQ	FORWARD	
ABOUT	WAITING ACCEPT	13:37:43	peter@CITQ	SPOT	AMOUNT 3200 JPY USD JPY 31 AUG 2000 105.98 105.99
				VAL DATE:	BID OFFER: 105.98 105.99
				DEAL:	
	PICKUP	CHAT	HOLD	TRANSFER	SELL RFQ CALLOUT BUY
					INTERRUPT CLEAR ALL OFF ALL

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FIG. 8

120 122 124 126 128

GENERAL	TRADE	CHAT	VIEW	GO TO	HELP
STATUS TIME TRADER/BANK INSTRUMENT IDEAL					
LOGOUT	CONTACTING	13:35:23	peter@	CITQ	SPOT
	PICKUP?	13:36:12	peter@	CITQ	SPOT
	I BUY	13:37:43	peter@	CITQ	SPOT
	I B/S CONFIRM?	13:38:55	ic@	CHMN	FORWARD
	NOTHING DONE	13:39:01	jim@UBSN	FORWARD	
		13:39:00	phil@CITQ	FORWARD	
ABOUT	I BUY	13:37:43	peter@CITQ	SPOT	AMOUNT 3200 JPY USD JPY 31 AUG 2000 105.98 105.99
				VAL DATE:	BID OFFER: 105.98 105.99
				DEAL:	
	PICKUP	CHAT	HOLD	TRANSFER	SELL RFQ CALLOUT BUY
					CLEAR CLEAR ALL OFF ALL

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FIG. 9

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GENERAL	TRADE	CHAT	VIEW	GO TO	HELP
LOGOUT	STATUS	TIME	TRADER/BANK	INSTRUMENT	IDEAL
	CONTACTING	13:35:23	peter@	CITQ	SPOT RATE QUERY MESSAGE
	PICKUP?	13:36:12	peter@	CITQ	ENTER SPOT RATE MESSAGE
	WAITING ACCEPT	13:37:43	peter@	CITQ	CHECK RATE? WHAT ABOUT 105.97
	I B/S CONFIRM?	13:38:55	ic@	CHMN	SEND
	NOTHING DONE	13:39:01	jim@	UBSN F	CANCEL
	I B/S CONFIRM?	13:39:00	phil@	CITQ F	
ABOUT		13:37:43	peter@	CITQ	SPOT A
	CONFIRM	CHAT	HOLD	TRANSFER	
		SELL	RFQ	CALLOUT	BUY
				CLEAR	
				CLEAR	ALL OFF ALL

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FIG. 10

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I S/B RE-RATE	13:38:55	PETER@	CHMN	FORWARD	N'r amt.	100	N'r SPOT	29 AUG 00	LHS	SPOT	ALL IN: DEAL:
CHECK RATE? WHAT ABOUT 105.97?					100	100	USD JPY Far 3 MONTH	29 NOV 00	54.4	105.98	106.4254.4

FIG. 11